

DataLab: Metrics in Economy & Business (Lecture Notes)

Lowly Rabbi - 老李@GXU

Spring/Autumn, 2020

Section 1

Contens

Subsection 1

Overview

表 1: DataLab: An overview

Type	Methodology	Data & Some Main Method or Links		
		<i>cross-section</i>	<i>panel</i>	<i>time-series</i>
III	Econometrics (causal inference)	dcm. <i>ItE_{3eu} lecture IE MM</i> REG.matching/RCT	<i>gmm.spatial~</i> <i>MHE EACSPD</i> IV.DID.RDD	<i>ItER EMTS</i>
II	Statistics	<i>ISLR D.Barron/web</i> REG.hlm.sem.sp. (non)parameter~ probability.RCT <i>psych252@stanford</i>	...	Bayesian~ <i>LOST</i>
I	Market Research	<i>Doing/DiscoveringStatistics</i> 李丁 <i>AConciseGuide2</i> 简明,等 Chapman&Feit <i>DoingEconomics/Business</i>	<i>cfps cgss charls chids</i> chfs chip chns github opendata@pku ceps 企业 cnsda css cmds	<i>wdi comtrade cepii</i> cdc 国统 cma rdm cei wind 海关 cnrds Basic <i>QuantEcon</i>

Subsection 2

ItE+MM+

表 2: Stock & Watson (2019,4E) **ItE** Contents

Level	Method(ology)	Chapters / Lecture Slides						
-	<i>ts</i> : gls. arima. garch	Ch.15	16	17	...	gmm	+	
-	dcm/mlm. mle. glm. ML	Ch.11	...	14	...	+dcm	+	
III	<i>pd</i> . IV. DID. scm. RDD	Ch.10	12	13	<i>MM</i>	Yang. <i>MHE</i>	ScPo	
II	<i>csd</i> : ols. REG +hlm +sem	Ch.4	5	6	7	8	9	
I	RCT...theoretical base	Ch.1	2	3	...	18	19	

● More for *pd*. IV. DID. scm. RDD: (Spatial) Production function, gravity model. . .